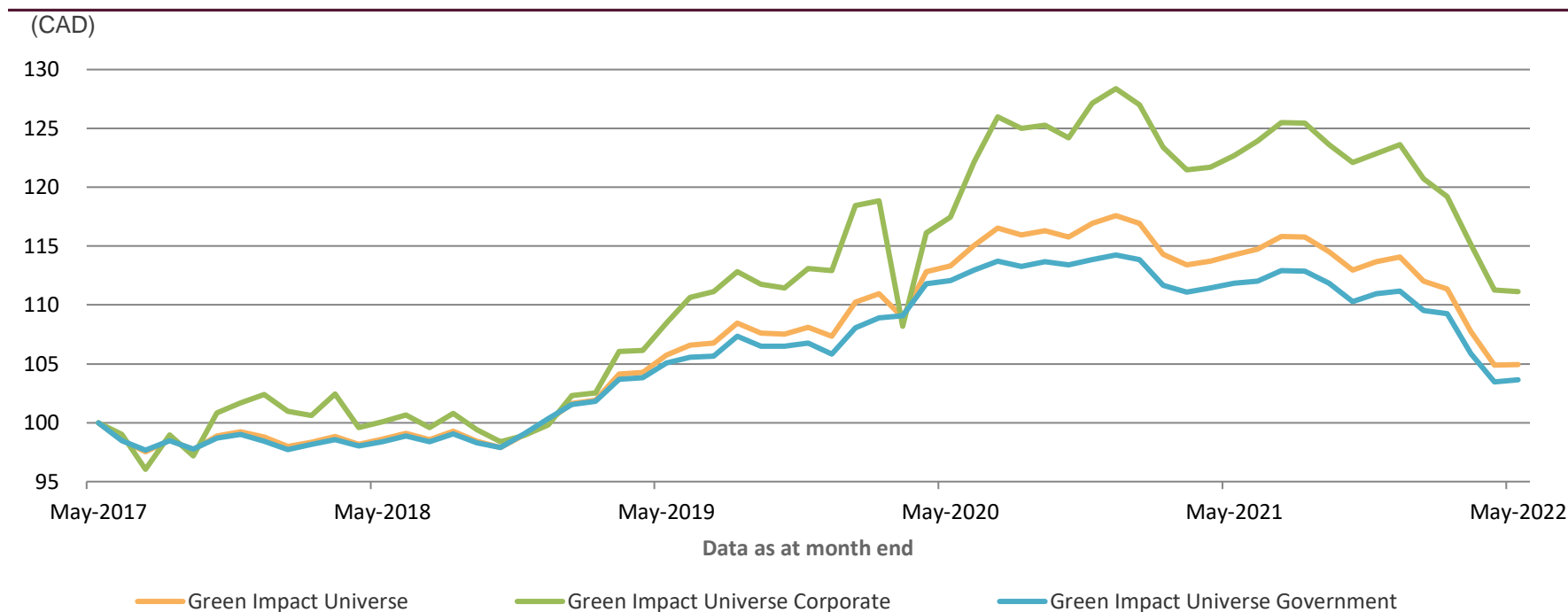


FTSE Canada Green Impact Universe Bond Index

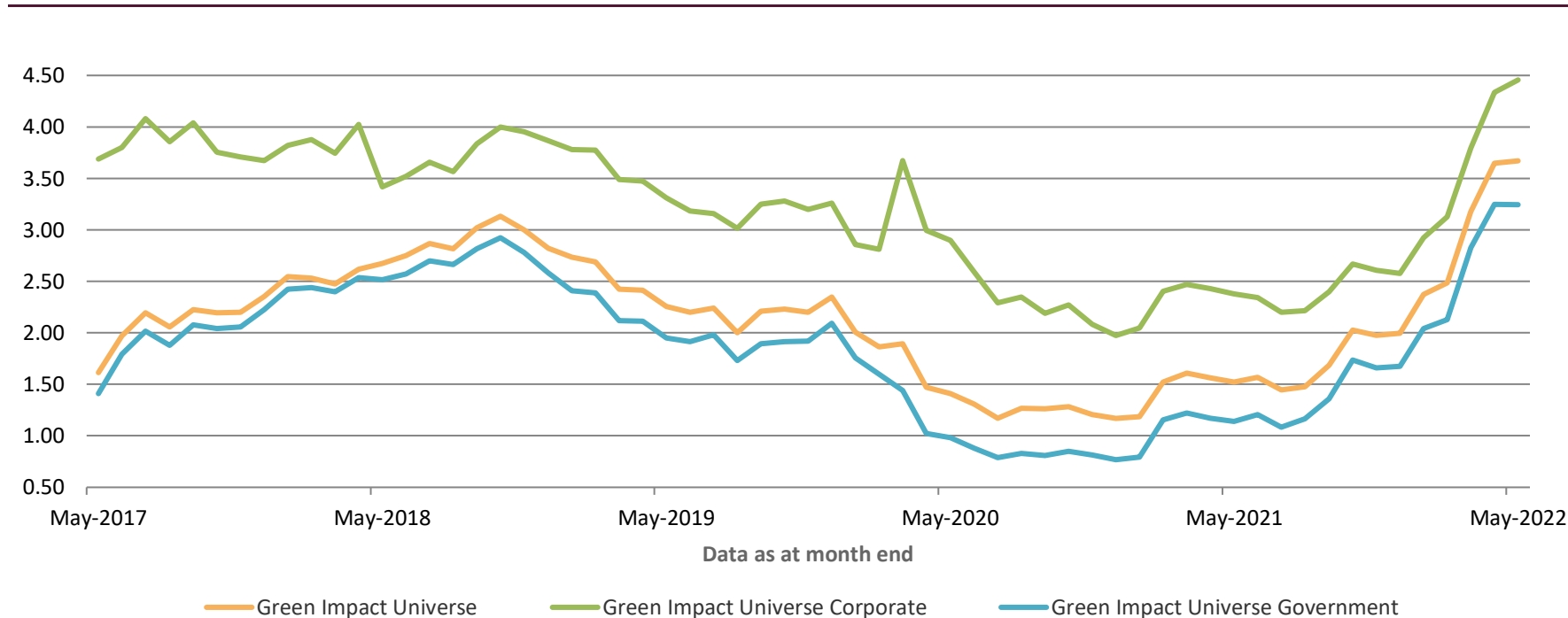
Data as at: 31st May 2022

The FTSE Canada Green Impact Universe Bond Index measures the performance of all CBI-certified and CBI-aligned green bond issuance in the FTSE Canada Universe Bond Index. This covers green bonds issued by Canadian government, quasi-government and corporate issuers, which have their proceeds specifically earmarked for projects that have environmental and/or climate benefit, and have been labelled as "green" by the Climate Bonds Initiative (CBI) with use of proceeds aligned with International Capital Markets Association's (ICMA) Green Bond Principles (GBP).

Historical Performance - Total Return Unit Value



Average Yield to Maturity



Performance - Total Return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Year*	5 Year*
Green Impact Universe Bond Index	-5.74	-8.00	-8.16	-0.25	0.97
Green Impact Universe Corporate Bond Index	-6.78	-10.10	-9.41	0.81	2.13
Green Impact Universe Government Bond Index	-5.14	-6.78	-7.33	-0.45	0.72

* Returns are annualised for >1 Year returns

FEATURES

Objective

FTSE Canada Green Impact Universe Bond Index is a comprehensive, transparent, rule-based index designed to measure the performance of CBI-certified and CBI-aligned green bond issuance in FTSE Canada Universe Bond Index. The Index has 7+ years of history available.

- CAD denominated bonds issued by Canadian Federal, Provincial or Municipal Governments, and Canadian Corporations
- Minimum issuance size of CAD \$100MM
- Fixed-rate coupons, payable semi-annually
- Minimum time to maturity of one year
- Minimum credit rating of BBB
- FTSE Canada Green Impact Maple Bond Index and FTSE Canada Green Impact Total Bond Index are also available

Rebalancing

Daily with weekly review of CBI Green Bond Database

Weighting

Market Capitalization

Settlement

T0

Currency

CAD

Base Value

100 at 31 December 2014

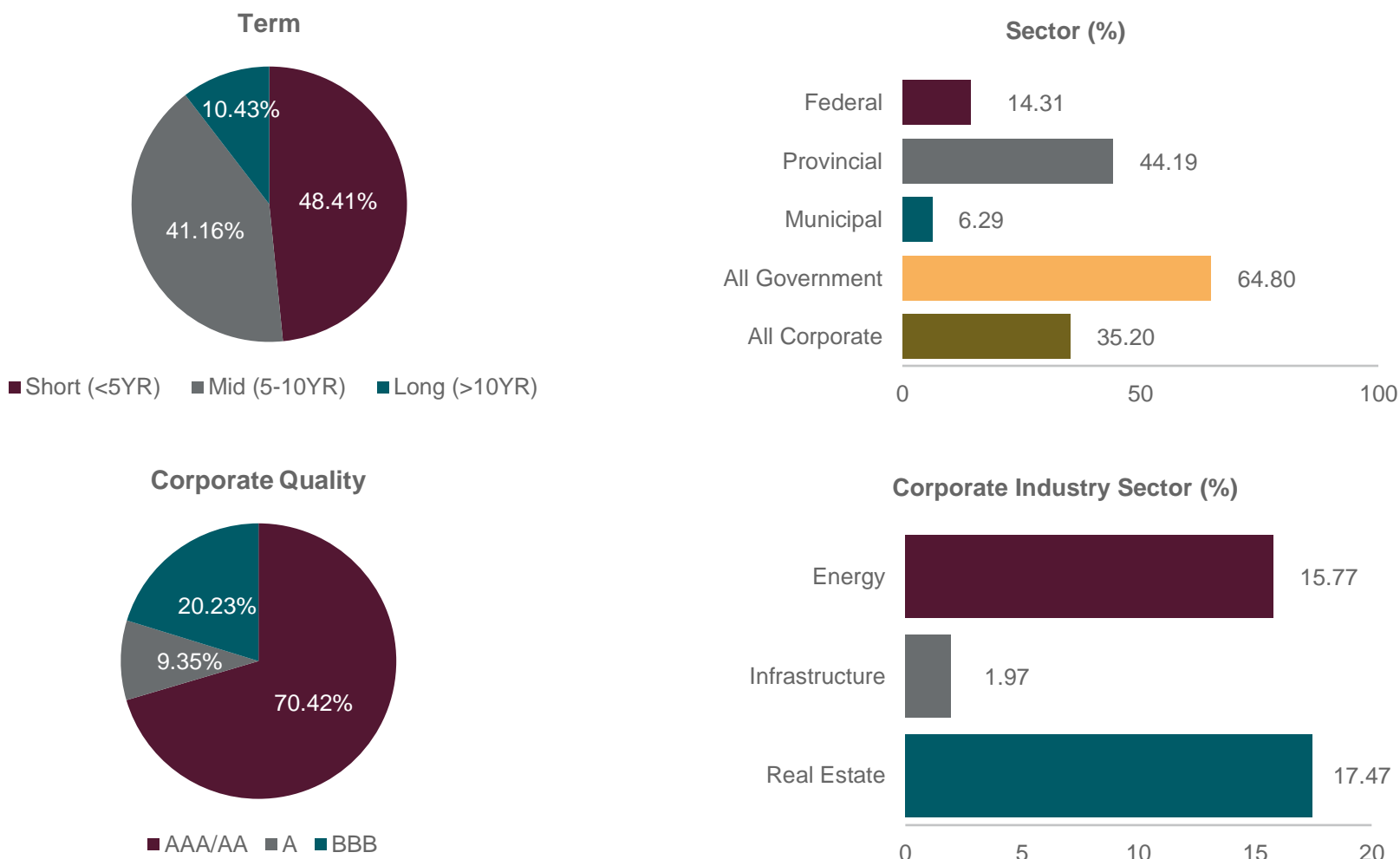
Index Calculation

Daily

Source: FTSE Russell as at 31st May 2022. Past performance is no guarantee of future results.

Returns shown before the index launch date reflect hypothetical performance. Please see disclaimer for important legal information.

FTSE Canada Green Impact Universe Bond Index - Index Breakdown



Index Characteristics - FTSE Canada Green Impact Universe Bond Index

Index	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
Green Impact Universe Bond Index	3.67	5.82	7.30	2.37	42	27.03
Green Impact Universe Corporate Bond Index	4.46	6.69	9.27	2.95	25	9.51
Green Impact Universe Government Bond Index	3.24	5.34	6.23	2.05	17	17.51

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INFORMATION

Transparency

Index Rules available at ftserussell.com
IOSCO statement available at ftserussell.com

Customization

Multiple customization options to meet investor objectives and risk profiles are available

Risk Analytics

Published index files contain bond level and index level analytics
Full risk analytics are available via FTSE Bond Analytics

End-of-Day Distribution

FTP Subscription, email, and major data vendors

Vendor Codes

Bloomberg: TBC
FTSE ID: 404005

Data definitions available from ftsebond@ftse.com

To learn more, visit www.ftserussell.com; email info@ftse.com or call your local FTSE office:

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